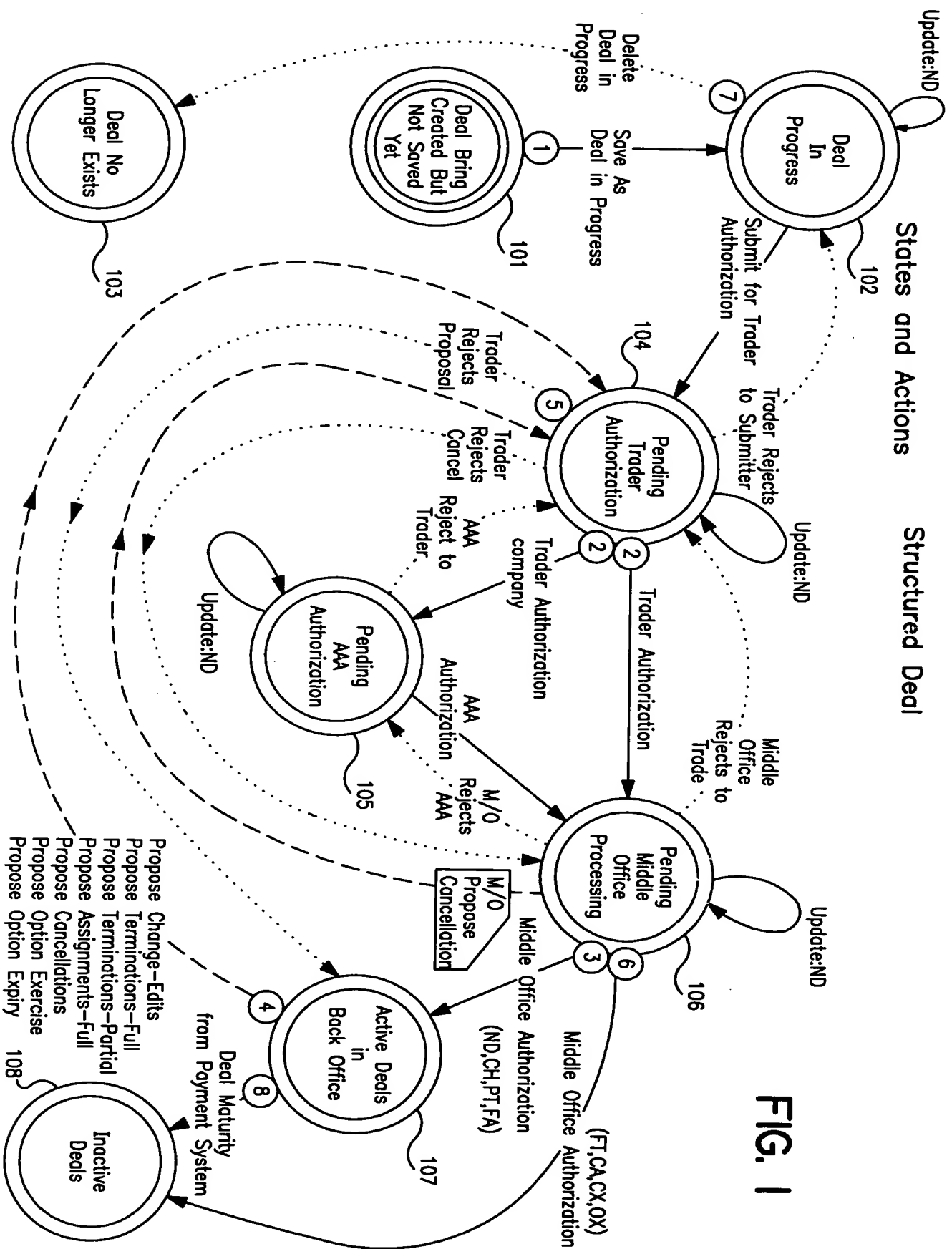


States and Actions

Structured Deal



New Deal

X

Product Type:

Swap

OK

Cancel

Delete User Template

System Templates:

Swap - Generic

Swap - Index

Swap - Exotic

Use This Template to Capture All Swaps Traded On The Core Desk.

User Templates:

☒ Use Accelerator

(BLANK System Template)

NY - CAD rec Fixed Annual (public)

NY - Callable Agency Swap (public)

NY - USD LB Pays Fixed Semi vs 3ML (public)

NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Pays Fixed vs 3ML (public)

NY - USD LB Pays Fixed vs 6ML (public)

NY - USD LB Recs Fixed Semi vs 3ML (public)

NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu

NY - USD LB Recs Fixed vs 6ML (public)

Capture USD swaps where LB Pays Quarterly vs 3M USD LIBOR

FIG. 2

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A

ID: 11293LBSF

Name: AAA

Party B

ID:

Browse...

Name:

Branch:

Dates

Trade:

Effective:

Maturity:

☒ MAT Adjusts

Pays Fixed

Party A

Operations

Party A Leg

Party B Leg

Notional:

Fixed Rate: %

Floating Spread: bps

Brokerage

Submit...

FIG. 3

FIG. 4

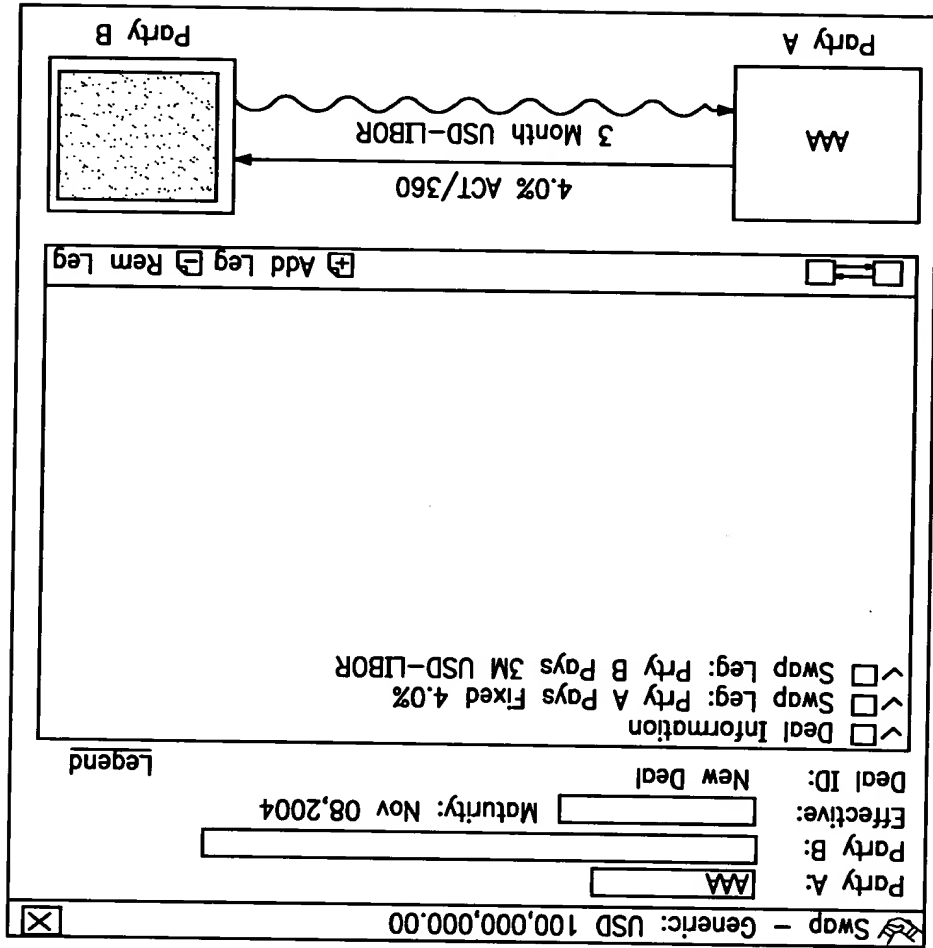


FIG. 5

Swap Leg: Prty A Pays Fixed 4.0%		[X] [] [] [X]	
Dates			
Effective: []		Maturity: Nov 08, 2004	
[X] Adjustment			
Obligation		Pays	
<input checked="" type="radio"/> Party A <input type="radio"/> Party B		<input checked="" type="radio"/> Fixed <input type="radio"/> Floating	
Currency/Notional		Operations	
USD <input type="text" value="100,000,000.00"/> <input type="button" value="Exchange"/>			
Rate		Calendars	
Fixed: <input type="text" value="4.00000"/> % <input type="button" value="Step"/> <input type="button" value="Zero Coupon"/>			
Day Count: <input type="text" value="ACT/360"/> <input type="button" value="▲"/>			
<input checked="" type="checkbox"/> Period End Dates Adjust			
Payment Terms			
Frequency: <input type="text" value="Quarterly"/> <input type="button" value="▲"/>		Day: <input type="text" value="8"/>	
First Payment: Feb 08, 2000		<input type="button" value="Stubs"/>	
<input type="checkbox"/> Pmt Rule			

FIG. 6

<input type="checkbox"/> Swap Leg: Pty B Pays USD-LIBOR	
Dates: _____	
Effective: _____	
Maturity: Nov 08, 2004	
<input checked="" type="checkbox"/> Adjustment	
Obligation:	
<input type="radio"/> Party A <input type="radio"/> Party B	
Pays:	
<input type="radio"/> Fixed <input checked="" type="radio"/> Floating	
Operations	
Currency/Notional:	
USD 100,000,000.00	
Exchange	
Rate: _____	
Calendars: _____	
Day Count: ACT/360	
Spread: _____	
Initial Rate bps (Excl Spread): _____	
Period End Dates Adjust	
<input checked="" type="checkbox"/>	
Schedule	
Emb.Cap Emb.Floor	
Payment Terms:	
Frequency: Quarterly Day: 8	
First Payment: Feb 08, 2000	
Stubs	
Reset Terms:	
Frequency: Quarterly Day: 8	
<input type="checkbox"/> Reset Rule	
Averaging Compounding	

Trader Authorize

X

Submit To

Desk

NY Special Client Middle Office

Attn:

☐ Signed Confirm a High Priority

Workflow Message:

Additional Notifications

☐ E-mail

☐ SmartTicket FYI

☐ NT Notification

☒ Attach Deal

Desks

Individuals

Select

Select

Message:

Authorize

Cancel

Who's Here?

FIG. 7

Deal Workflow History

Workflow History for Global Deal Id 39115

Cancel

From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created	0	Deal In Progress		
1	Pending Trader Authorization	Submit for trader authorization	1	Pending Trader Authorization		
2	Pending Trader Authorization	Updated	2	Pending Trader Authorization		
3	Pending Middle Office Processing	Approved. Send to middle office	3	Pending Middle Office Processing		
4	Pending Middle Office Processing	Updated	4	Pending Middle Office Processing		
5	Pending Risk Processing	STPed to Risk System	5	Pending Risk Processing		
6	Pending Middle Office Processing	STP Rejected	6	Pending Middle Office Processing		
7	Pending Middle Office Processing	Updated	7	Pending Middle Office Processing		
8	Pending Risk Processing	STPed Risk System	8	Pending Risk Processing		
9	Pending Middle Office Processing	STP Approved Verified	9	Pending Middle Office Processing		
10	Pending Middle Office Processing	Approved. Sent to back office	10	In Back Office		

Version 7

Version 10

Compare...

FIG. 10

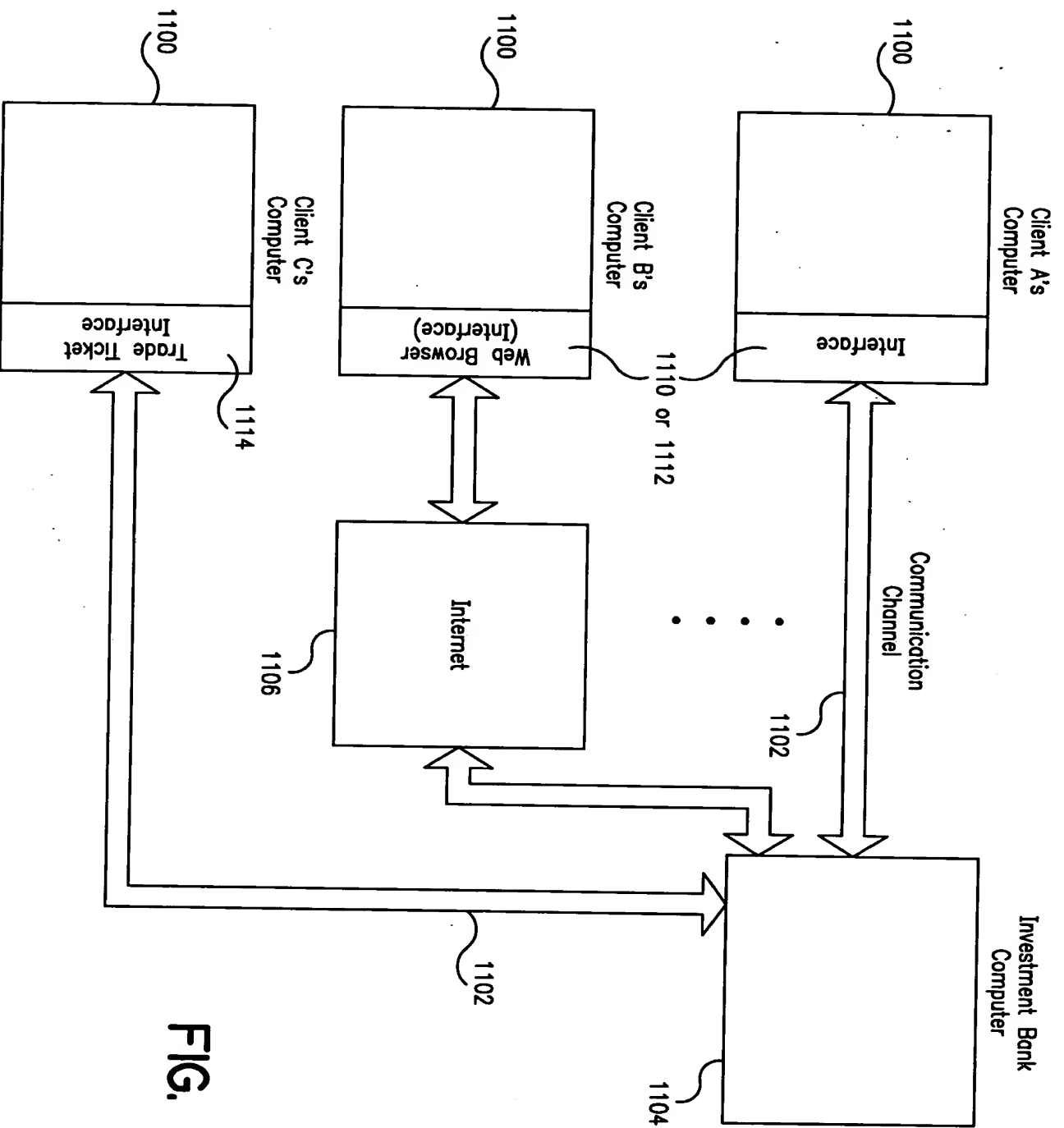


FIG. 11